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1  -- For simple XAI (explainable AI), try a little sampling theory and a
2  -- little learning.
3
4  -- For example, if we apply a sorting heuristic to data, we can binary
5  -- chop our way down to good solutions. Assuming such chops,
6  -- at probability  $\frac{1}{2}$ , we find  $q$ .
7  -- percent "best" items (where "best" is
8  -- defined by the Zitzler's multi-objective indicator) using
9  -- "n*log2(log(1-P)/log(1-q))" samples. e.g. the 5% best within 10,000 samples
10 -- is hunted down using less than n*10 samples. Sounds too good to be true?
11 -- Well lets check.
12
13 -- This code starts with a config variable ('the')
14 -- and ends with a library of demos (see the 'go' functions at end of file).
15 -- Each setting can be (optionally) updated by a command-line flag.
16 -- Demos can be run separately or all at once (using '-g all').
17 -- For regression tests, we report the failures seen when the demos run.
18
19 -- 
20
21 -- This code makes extensive use of a DATA object. Data from disk
22 -- becomes a DATA. DATA are recursive hi-clustered by partitioning on
23 -- the distance to two distant ROWs (found via the FASTMAP
24 -- linear time random
25 -- projection algorithm). Each cluster is new DATA object, containing a subset
26 -- of the data. A decision tree is built that reports the difference
27 -- between the "best" and "worst" clusters (defined using a multi-objective
28 -- domination predicate) and that tree is just a tree
29 -- of DATA with 'kids' pointer to sub-DATA's. This process
30 -- only needs log2(N) queries to y-values (while clustering,
31 -- just on the pairs of
32 -- distance objects).
33
34 -- conventions "is" (refix is a bookeam. "n" is a number, srefix=string
35 -- __ prefix means internal function
36 local _require="lib" -- must be first line
37 local help={}
38
39 XAI: Multi-objective semi-supervised explanation
40 (c) 2022 Tim Menzies <tim@ieee.org> BSD-2 license
41
42 USAGE: lua xiao [OPTIONS]
43
44 OPTIONS:
45 -B --Balance for delta, ratio rest:best = 4
46 -b --bins for bins, initial #bins (before merging) = 16
47 -F --Far for far, how far to look for distance = .95
48 -f --file dir csv source = ../data/auto93.csv
49 -g --go start-up action = pass
50 -h --help show help = false
51 -m --min for half, cluster down to n*min = .5
52 -r --ratio for RATIO, max sample size = 512
53 -p --p for dist, distance coefficient = 2
54 -s --seed random number seed = 10019
55 -S --Some for far, how many rows to explore = 512
56 -s --stop for delta, min row size = 6
57
58 Boolean flags need no arguments e.g. "-h" sets "help" to "true".]]
59
60 ----- Names
61 local the={}
62 help:sub("m-[|[%s]|[%s]+|-|-[|[%s]|[%s]|%s|\"u\"+|([%s])+",
63 function(k,x) the[k] = _coerce(x) end)
64
65 ----- Misc general functions
66 local any,big,cat,chat,cli,coerce = _any,_big,_cat,_chat,_cli,_coerce
67 local csv,fmt,get,gt = _csv,_fmt,_get,_gt
68 local klass,lines,it,many,map = _klass,_lines,_lt,_many,_map
69 local obj,per,push,rand,rev,rnd = _obj,_per,_push,_rand,_rev,_rnd
70 local rogues,same,shuffle,slice,sort = _rogues,_same,_shuffle,_slice,_sort
71 local values,words = _values,_words
72
73 --- learning modules
74 local bins,half,how
75
76 --- Klases
77 local ABOUT, DATA, NOM = klass"ABOUT", klass"DATA", klass"NOM"
78 local RATIO, ROW, XY = klass"RATIO", klass"ROW", klass"XY"
79
80 ----- Classes
81 -- In this code, function arguments offer some type hints.
82 -- 'x' denotes a list of type 'x' for
83 -- x in bool, str, num, int or one of the user defined types.
84 -- 't' denotes a list of any type. User-defined types are create by functions
85 -- with UPPER CASES names. Any argument with spaces before it is optional.
86 -- Any arguments with more than two spaces before it are local vals (so don't use thos
87 -- e).
88 -- 'is' recognizes column types.
89 -- These column types appear in first row of our CSV files.
90 local is={
91 num = "N-A-Z", -- ratio cols start with uppercase
92 goal = "N-[a-z]", -- [k]klass, [t]=maximize,minimize
93 klass = "S", -- klass if "I"
94 skip = "S", -- skip if "I"
95 less = "S", -- minimize if "-"
96
97 local function _col(sName,iAt)
98 sName = sName or ""
99 return {
100 at = iAt or 0, -- how many items seen?
101 txt = sName, -- position of column
102 v = sName:find(_is.less) and -1 or 1, -- column header
103 ok = true, -- false if some update needed
104 has = {} end -- place to keep (some) column values.
105
106 -- **RATIO are special COLs that handle ratios.
107 -- **NOM are special COLs that handle nominals.
108 function RATIO:new( sName,iAt) return _col(sName,iAt) end
109
110 function NOM:new( sName,iAt) return _col(sName,iAt) end
111
112 -- **ROW holds one record of data.
113 function ROW:new(about,t)
114 return {
115 _about=about, -- pointer to background column info
116 cells=t, -- raw values
117 cooked=nil, -- for (e.g) discretized values
118 rank=0, -- position between 1.100
119 evald=false end -- true if we touched the y-values
120
121 -- **DATA holds many 'ROWS'
122 -- whose values are summarised in 'ABOUT'.
123 function DATA:new() return {rows={}, about=nil} end
124
125 -- **ABOUT is a factory for making columns from column header strings.
126
127
128 -- Goals and non-goals are cached in 'x' and 'y' (ignorong
129 -- anything that is 'skipped'.
130 function ABOUT:new(sNames)
131 local about = {names=sNames,all={}, x={}, y={}, klass=nil}
132 for at,name in pairs(sNames) do
133 local one = {name:find(_is.num) and RATIO or NOM}(name,at)
134 push(about.all, one)
135 if not name:find(_is.skip) then
136 push(name:find(_is.goal) and about.y or about.x, one)
137 if name:find(_is.klass) then about.klass=one end end end
138 return about end
139
140 -- **XY summarize data from the same rows from two columns.
141 -- "num2" is optional (defaults to 'num1').
142 -- 'y' is optional (defaults to a new NOM)
143 function XY:new(str,at,num1,num2,nom)
144 return {txt = str,
145 at = at,
146 xlo = num1,
147 xhi = num2 or num1,
148 y = nom or NOM(str,at) end
149
150 ----- Functions for Types
151
152 ----- Create
153 -- Read 'filename' into a DATA object. Return that object.
154 local function csv2data(sFilename)
155 local data=DATA()
156 csv(sFilename, function(t) data:add(t) end)
157 return data end
158
159 -- **Copy the structure of 'data'.
160 -- Optionally, add rows of data (from 't').
161 function DATA:clone(t)
162 local data1= DATA()
163 data1:add(self.about.names)
164 for _,row1 in pairs(t or {}) do data1:add(row1) end
165 return data1 end
166
167 ----- Update
168 -- **Add a 'row' to 'data'.
169 -- If this is top row, use 't' to initial 'data.about'.
170 function DATA:add(t)
171 if self.about
172 then push(self.rows,self.about:add(t))
173 else self.about = ABOUT(t) end end
174
175 -- **Add a row of values, across all columns.
176 -- This code clones the row sharing, i.e. once a row is created,
177 -- it is shared across many DATAs. This means that (e.g.) distance
178 -- calcs are normalized across the whole space and not specific sub-spaces.
179 -- To disable that, change line one of this function to
180 -- 'local row = ROW(about,x,cells and x.cells or x)'
181 function ABOUT:add(t)
182 local row = t.cells and t or ROW(self,t) -- ensure that "x" is a row.
183 for _,col in pairs(self.x,self.y) do
184 for _,col in pairs(cols) do col:add(row.cells[col.at]) end end
185 return row end
186
187 -- **Add something into one 'col'.
188 -- For 'NOM' cols, keep a count
189 -- of how many times we have seen 'x'. For RATIO columns,
190 -- keep at most 'the.ratios' (after which, replace old items at random).
191 -- 'inc' is optional (it is little hack used during
192 -- discretization for very
193 -- for fast NOM merging).
194 function NOM:add(x, num)
195 if x == "*" then
196 num = num or 1
197 self.n = self.n + num
198 self.has[x] = num + (self.has[x] or 0) end end
199
200 function RATIO:add(x)
201 if x == "*" then
202 local pos
203 self.n = self.n + 1
204 if self.has < the.ratios then pos = 1 + (#self.has)
205 elseif rand() < the.ratios/self.n then pos = rand(#self.has) end
206 if pos then
207 self.ok=false -- the 'kept' list is no longer in sorted order
208 self.has[pos]=x end end end
209
210 -- **Add in 'x,y' values from one row into an XY.
211 function XY:add(x,y)
212 self.xlo = math.min(x, self.xlo)
213 self.xhi = math.max(x, self.xhi)
214 self.y:add(y) end
215
216 ----- Print
217 -- **Print one 'xy'.
218 function XY:_testing(t)
219 local x,lo,hi = self.txt, self.xlo, self.xhi
220 if lo == hi then return fmt("%s=%s", x, lo)
221 elseif hi == big then return fmt("%s> %s", x, lo)
222 elseif lo == -big then return fmt("%s< %s", x, hi)
223 else return fmt("%s< %s< %s", lo,x,hi) end end
224
225 ----- Query
226 -- **Return 'col.has', sorting numerics (if needed).
227 function NOM:holds() return self.has end
228 function RATIO:holds()
229 if not self.ok then table.sort(self.has) end
230 self.ok=true
231 return self.has end
232
233 -- **Return 'num', normalized to 0.1 for min..max.
234 function RATIO:norm(num)
235 local a= self:holds() -- "a" contains all our numbers, sorted.
236 return a[#a] - a[1] < 1E-9 and 0 or (num-a[1])/(a[#a]-a[1]) end
237
238 -- **Returns stats collected across a set of 'col'ums
239 function DATA:mid( nPlaces,cols, u)
240 u={}; for k,col in pairs(cols or self.about.y) do
241 u.n=col.n; u[col.txt]=col:mid(nPlaces) end
242 return u end
243
244 function DATA:div( nPlaces,cols, u)
245 u={}; for k,col in pairs(cols or self.about.y) do
246 u.n=col.n; u[col.txt]=col:div(nPlaces) end
247 return u end
248
249 -- Mode for NOM's mid
250 function NOM:mid(...)
251 local mode,most=nil,1
252 for x,n in pairs(self.has) do if n > most then mode,most=x,n end end
253 return mode end
254
255 -- Median for RATIO's mid
256 function RATIO:mid( nPlaces)
257 local median= per(self:holds(),.5)
258 return places and rnd(median,nPlaces) or median end
259
260 -- Entropy for RATIO'd div
261 function NOM:div( nPlaces)
262 local out = 0
263 for _,n in pairs(self.has) do
264 if n>0 then out=out-n*self.n*math.log(n/self.n,2) end end
265 return places and rnd(out,nPlaces) or out end
266
267 -- sd for RATios
268 function RATIO:div( nPlaces)
269 local nums=self:holds()
270 local out = (per(nums,.9) - per(nums,.1))/2.58
271 return places and rnd(out,nPlaces) or out end
272
273 -- **Return true if 'row1's goals are worse than 'row2's'.
274 function ROW:_lt(row2)
275 local row1=self
276 row1.evald,row2.evald= true,true
277 local s1,s2,d,n,x,y=0,0,0,0
278 local ys,e = row1._about.y,math.exp(1)
279 for _,col in pairs(ys) do
280 x,y= row1.cells[col.at], row2.cells[col.at]
281 x,y= col:norm(x), col:norm(y)
282 s1 = s1 - e^(col.w * (x-y)/#ys)
283 s2 = s2 - e^(col.w * (y-x)/#ys) end
284 return s2/#ys < s1/#ys end
285
286 ----- Dist
287 -- Return 0..1 for distance between two rows using 'cols'
288 -- (and 'cols' defaults to the 'x' columns).
289 function ROW:_sub(row2)
290 local row1=self
291 local d,n,x,y,dist1=0,0
292 local cols = cols or self._about.x
293 for _,col in pairs(cols) do
294 x,y = row1.cells[col.at], row2.cells[col.at]
295 d = d + col:dist(x,y)*the.p
296 n = n + 1 end
297 return (d/n)^(1/the.p) end
298
299 function NOM:dist(x,y)
300 return (x=="*" or y=="*") and 1 or x==y and 0 or 1 end
301
302 function RATIO:dist(x,y)
303 if x=="*" then y=self:norm(y); x=y<.5 and 1 or 0
304 elseif y=="*" then x=self:norm(x); y=x<.5 and 1 or 0
305 else x,y = self:norm(x), self:norm(y) end
306 return math.abs(x-y) end
307
308 -- Return all rows sorted by their distance to 'row'.
309 function ROW:around(rows)
310 return sort(map(rows, function(row2) return (row=row2,d = self-row2) end),--#
311 lt"d") end
312
313 ----- Clustering
314 -- **Divide data according to its distance to two distant rows.
315 -- Use all the 'best' and some sample of the 'rest'.
316 local half={}
317 function half:split(rows)
318 local best,rest0 = half._splits(rows)
319 print("!", cat(sort(map(rows,function(row) if row.evald then return row.rank end end
320 local rest = many(rest0, #best*the.Balance)
321 local both = {}
322 for _,row in pairs(rest) do push(both,row).label="rest" end
323 for _,row in pairs(best) do push(both,row).label="best" end
324 return best,rest,both end
325
326 -- Divide the data, recursing into the best half. Keep the
327 -- first, non-best half (as worst). Return the
328 -- final best and the first worst (so the best best and the worst
329 -- worst).
330 function half._splits(rows, rowAbove, stop,worst)
331 stop = stop or (#rows)*the.min
332 if #rows < stop
333 then return rows,worst or {} -- rows is shrinking best
334 else local As,Bs, Bs = half._split(rows,rowAbove)
335 if B < A
336 then return half._splits(As,A,stop,worst or Bs)
337 else return half._splits(Bs,B,stop,worst or As) end end end
338
339 -- Do one split. To reduce the cost of this search,
340 -- only apply it to 'some' of the rows (controlled by 'the.Some').
341 -- If 'rowAbove' is supplied,
342 -- then use that for one of the two distant items (so top-level split seeks
343 -- two poles and lower-level poles only seeks one new pole each time).
344 function half._split(rows, rowAbove)
345 local As,Bs,A,B,c, far,project = {}, {}, far,project = {}, {}
346 local some = many(rows,the.Some)
347 function far(row) return per(row:around(some), the.Far).row end
348 function project(row)
349 return (row=row, x=((row-A)^2 + c^2 - (row-B)^2)/(2*c)) end
350 A= rowAbove or far(any(some))
351 B= far(A)
352 c= A-B
353 for n,rowx in pairs(sort(map(rows, project),lt"x")) do
354 push(n < #rows/2 and As or Bs, rowx,row) end
355 return A,B,As,Bs,c end
356
357 ----- Discretization
358 -- **Divide column values into many bins, then merge unneeded ones
359 -- When reading this code, remember that NOMinals can't get rounded or merged
360 -- (only RATIOs).
361 local bins={}
362 function bins.find(rows,col)
363 local n,xys = {}, {}
364 for _,row in pairs(rows) do
365 local x = row.cells[col.at]
366 if x == "*" then
367 n = n+1
368 local bin = col.isNom and x or bins._bin(col,x)
369 local xy = xys[bin] or XY(col.txt,col.at, x)
370 add2(xy, x, row.label)
371 xys[bin] = xy end end
372 xys = sort(xys, lt"xlo")
373 return col.isNom and xys or bins._merges(xys,n*the.min) end
374
375 -- RATios get rounded into 'the.bins' divisions.
376 function bins._bin(ratio,x, a,b,lo,hi)
377 a = ratio:holds()

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374 lo,hi = a[l], a[#a]
375 b = (hi - lo)/the.bins
376 return hi==lo and 1 or math.floor(x/b+.5)*b end
377
378 -- While adjacent things can be merged, keep merging.
379 -- Then make sure the bins to cover <pm; &infinj;.
380 function bins._merges(xys0,nMin)
381   local n,xysl = 1,{}
382   while n <= #xys0 do
383     local xymerged = n<#xys0 and bins._merged(xys0[n], xys0[n+1],nMin)
384     xysl[#xysl+1] = xymerged or xys0[n]
385     n = n + (xymerged and 2 or 1) -- if merged, skip next bin
386   end
387   if #xysl < #xys0
388   then return bins._merges(xysl,nMin)
389   else xysl[1].xlo = -big
390     for n=2,#xysl do xysl[n].xlo = xysl[n-1].xhi end
391     xysl[#xysl].xhi = big
392     return xysl end end
393
394 -- Merge two bins if they are too small or too complex.
395 -- E.g. if each bin only has "rest" values, then combine them.
396 -- Returns nil otherwise (which is used to signal "no merge possible").
397 function bins._merged(xyl,xy2,nMin)
398   local i,j= xyl.y, xy2.y
399   local k = NOM(i.txt, i.at)
400   for x,n in pairs(i.has) do add(k,x,n) end
401   for x,n in pairs(j.has) do add(k,x,n) end
402   local tooSmall = i.n < nMin or j.n < nMin
403   local tooComplex = div(k) <= (i.n*div(i) + j.n*div(j))/k.n
404   if tooSmall or tooComplex then
405     return XY(xyl.txt,xyl.at, xyl.xlo, xy2.xhi, k) end end
406
407 ----- Rules
408 -- **Find the xy range that most separates best from rest**
409 -- Then call yourself recursively on the rows selected by the that range.
410 local how={}
411 function how.rules(data) return how._rules1(data, data.rows) end
412
413 function how._rules1(data,rowsAll, nStop,xys)
414   xys = xys or {}
415   nStop = nStop or the.stop
416   if #data.rows > nStop then
417     local xy = how._xyBest(data)
418     if xy then
419       local rows1 = how._selects(xy, data.rows)
420       if rows1 then
421         push(xys,xy)
422         print(cat(how._evals(rowsAll)),)
423         xyShow(xy), how._nevald(rowsAll),#rows1
424         return how._rules1(clone(data,rows1),rowsAll, nStop,xys) end end end
425     return xys,data end
426
427 -- Return best xy across all columns and ranges.
428 function how._xyBest(data)
429   local best,rest,both = half.splits(data.rows)
430   local most,xyOut = 0
431   for _,col in pairs(data.about.x) do
432     local xys = bins.find(both,col)
433     if #xys > 1 then
434       for _,xy in pairs(xys) do
435         local tmp= how._score(xy.y, "bcn", #best, #rest)
436         if tmp > most then most,xyOut = tmp,xy end end end end
437     return xyOut end
438
439 function how._nevald(rows, n)
440   n=0;for _,row in pairs(rows) do if row.evald then n=n+1 end end;return n end
441
442 function how._evals(rows, n)
443   return sort(map(rows,function(row) if row.evald then return row.rank end end)) end
444
445 -- Scores are greater when a NOM contains more of the 'sGoal' than otherwise.
446 function how._score(nom,sGoal,nBest,nRest)
447   local best,rest=0,0
448   for x,n in pairs(nom.has) do
449     if x==sGoal then best=best+n/nBest else rest=rest+n/nRest end end
450   return (best - rest) < 1E-3 and 0 or best^2/(best + rest) end
451
452 -- Returns the subset of rows relevant to an xy (and if the subset
453 -- same as 'rows', then return nil since they rule is silly).
454 function how._selects(xy,rows)
455   local rowsOut={}
456   for _,row in pairs(rows) do
457     local x= row.cells[xy.at]
458     if x=="?" or xy.xlo==xy.xhi and x==xy.xlo or xy.xlo<x and x <=xy.xhi then
459       push(rowsOut,row) end end
460   if #rowsOut < #rows then return rowsOut end end
461
462 -- That's all folks
463 return {the=the, help=help, csv2data=csv2data,
464   ABOUT=ABOUT, COL=COL, DATA=DATA, NOM=NOM,
465   RATIO=RATIO, ROW=ROW, XY=XY,
466   bins=bins, half=half, how=how}

```